

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	4/30/2010
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$755,303,212	\$1,330,044,620
% of total pool	36.22%	63.78%
Portfolio Duration*	0.382	1.790
Index Duration*	0.378	1.904
% of index	101.06%	94.01%
Weighted Average Days to Maturity	140	705
Earned Income Yield	0.411%	0.942%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling over month-end. After the trades settle, Core duration decreases to 1.778, Liquidity duration decreases to .377 and the Core/Liquidity split changes to 64.39% Core/35.61% Liquidity.